

$$d\mathbf{x}_t = \mathbf{a}_t(\mathbf{x}_t)dt + \mathbf{b}_t(\mathbf{x}_t)d\tilde{\mathbf{W}}_t, \quad \mathbf{x}_0 = \mathbf{x}_0, \quad \mathbf{x}_T = \mathbf{x}_T$$

70869-0074

10/019,680

Ellsworth et al.

Filing Date

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EXAMINER: Initial if citation considered, whether or not citation is in conformance with MPEP Section 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.